

**E-MAC DE 2006-II Investor Report May 2009**

**Cashflow analysis for the period**

Total interest received	8,276,335	
Interest received on transaction accounts	72,383	
Liquidity available	20,501,876	
Reserve account available	13,300,000	
Receivables under hedging arrangements	260,000	
Total funds available		42,410,595
Company management expenses	-	
MPT fee	207,297	
Administration fee	12,956	
Third party fees	8,614	
Liquidity Facility fee	6,082	
Payments under hedging arrangements	3,338,048	
Interest on the Notes	3,553,102	
PDL Repayment	-	
Redemption Class F-Notes	1,482,619	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,608,719
Available after distribution of funds		33,801,876
Undrawn Liquidity Facility	20,501,876	
Reserve account funding	13,300,000	
Available liquidity		33,801,876
Net cashflow		-

**Collateral**

Starting current balance 1 February 2009	683,395,857.44
To be disbursed per 1 February 2009	-
Starting principal balance 1 February 2009	683,395,857.44
Principal (p)repayments	(2,820,483.59)
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	680,575,374
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	680,575,374

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A1	-	-	-	-
Class A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	-	-	-
Total	-	-	-	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.43%	1.12%	0.51%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	592,818,494	87.1%	3811	86.9%
1 - 30	111,272	22,823,024	3.4%	142	3.2%
31 - 60	101,610	10,409,656	1.5%	70	1.6%
61 - 90	88,772	5,703,827	0.8%	38	0.9%
91 - 120	97,957	4,739,563	0.7%	30	0.7%
121-150	105,853	4,172,243	0.6%	27	0.6%
> 151	2,592,012	39,908,566	5.9%	269	6.1%
Total	3,097,475	680,575,374	100.0%	4387	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	146,630	-	(9,497)	233,854

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 4,387  
Number of loans parts 6,017

	Weighted average	Minimum	Maximum
Loan size	155,135	2,660	579,643
Loan part size	113,109	2,660	579,643
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	366.0	14	559
Remaining interest period (months)	90.8	12	223
Original interest period (months)	117.1	40	240
Seasoning (months)	35.1	16.6	58.0
Loan to Lending Value	109.8%	1.2%	129.4%

  

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	157,401,854.37	31.0%	23.13%
Owner occupied	523,173,519.48	69.0%	76.87%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	423,563,320	62.2%	3,975	66.1%	106,557	5.21%	379.0
Interest Only With Life Insurance Redemption	44,873,352	6.6%	343	5.7%	130,826	5.31%	290.9
Interest Only With Building Savings Account Redempti	41,094,455	6.0%	296	4.9%	138,833	5.20%	255.5
Interest Only	171,044,248	25.1%	1,403	23.3%	121,913	5.16%	380.2
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>6,017</b>	<b>100.0%</b>	<b>113,109</b>	<b>5.20%</b>	<b>366.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	345,246	0.1%	3	0.0%	115,082	4.06%	306.6
49 - 60	1,398,077	0.2%	14	0.2%	99,863	5.29%	364.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	185,934	0.0%	3	0.0%	61,978	4.44%	310.0
85 - 96	1,479,012	0.2%	13	0.2%	113,770	5.45%	360.2
97 - 108	75,609,562	11.1%	559	9.3%	135,259	4.54%	381.2
109 - 125	552,742,136	81.2%	5,064	84.2%	109,151	5.28%	366.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	48,815,406	7.2%	361	6.0%	135,223	5.30%	340.4
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>6,017</b>	<b>100.0%</b>	<b>113,109</b>	<b>5.20%</b>	<b>366.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	77,567,063	11.4%	555	9.2%	139,760	4.28%	395.1
4.50% - 4.75%	88,458,427	13.0%	624	10.4%	141,760	4.64%	385.9
4.75% - 5.00%	98,638,883	14.5%	768	12.8%	128,436	4.88%	374.0
5.00% - 5.25%	97,017,251	14.3%	835	13.9%	116,188	5.14%	365.9
5.25% - 5.50%	103,617,298	15.2%	949	15.8%	109,186	5.38%	358.9
5.50% - 5.75%	92,692,211	13.6%	922	15.3%	100,534	5.63%	352.2
5.75% - 6.00%	61,148,172	9.0%	632	10.5%	96,753	5.87%	345.5
6.00% - 6.25%	47,402,361	7.0%	598	9.9%	79,268	6.12%	340.8
6.25% - 6.50%	13,699,472	2.0%	130	2.2%	105,381	6.36%	342.8
6.50% - 6.75%	269,791	0.0%	3	0.0%	89,930	6.55%	341.1
6.75% - 7.00%	64,444	0.0%	1	0.0%	64,444	6.97%	336.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>6,017</b>	<b>100.0%</b>	<b>113,109</b>	<b>5.20%</b>	<b>366.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	245,246	0.0%	1	0.0%	245,246	4.17%	426.0
01-Jul-2010 - 31-Dec-2010	207,083	0.0%	3	0.0%	69,028	4.33%	213.1
01-Jan-2011 - 30-Jun-2011	747,476	0.1%	8	0.1%	93,434	5.32%	344.1
01-Jul-2011 - 31-Dec-2011	543,518	0.1%	5	0.1%	108,704	5.33%	385.9
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	34,000	0.0%	1	0.0%	34,000	4.36%	378.0
01-Jul-2013 - 31-Dec-2013	151,934	0.0%	2	0.0%	75,967	4.46%	294.8
01-Jan-2014 - 31-Dec-2014	2,262,338	0.3%	19	0.3%	119,070	5.35%	355.5
01-Jan-2015 - 31-Dec-2015	172,789,374	25.4%	1,331	22.1%	129,819	4.64%	383.1
01-Jan-2016 - 31-Dec-2016	406,653,674	59.8%	3,881	64.5%	104,781	5.36%	362.4
01-Jan-2017 - 31-Dec-2017	48,125,324	7.1%	405	6.7%	118,828	5.81%	362.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	48,815,406	7.2%	361	6.0%	135,223	5.30%	340.4
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>6,017</b>	<b>100.0%</b>	<b>113,109</b>	<b>5.20%</b>	<b>366.0</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	100,000	0.0%	2	0.0%	50,000	3.79%	14.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	54.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	75.7
01-Jan-2016 - 31-Dec-2017	3,712,283	0.5%	34	0.6%	109,185	5.28%	89.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	110.2
01-Jan-2020 - 31-Dec-2021	4,283,763	0.6%	36	0.6%	118,993	5.22%	143.8
01-Jan-2022 - 31-Dec-2023	4,465,337	0.7%	35	0.6%	127,581	5.15%	160.9
01-Jan-2024 - 31-Dec-2025	4,932,653	0.7%	45	0.7%	109,615	5.26%	189.0
01-Jan-2026 - 31-Dec-2027	9,503,524	1.4%	67	1.1%	141,844	5.07%	212.0
01-Jan-2028 - 31-Dec-2029	8,691,767	1.3%	85	1.4%	102,256	5.73%	240.7
01-Jan-2030 - 31-Dec-2031	22,191,370	3.3%	175	2.9%	126,808	5.33%	259.0
01-Jan-2032 - 31-Dec-2033	13,837,798	2.0%	98	1.6%	141,202	4.84%	282.9
01-Jan-2034 - 31-Dec-2035	11,369,075	1.7%	78	1.3%	145,757	5.00%	310.5
01-Jan-2036 - 31-Dec-2037	36,369,285	5.3%	271	4.5%	134,204	5.39%	331.2
01-Jan-2038 - 31-Dec-2039	116,092,026	17.1%	1,344	22.3%	86,378	5.93%	359.2
01-Jan-2040 - 31-Dec-2041	206,519,512	30.3%	1,946	32.3%	106,125	5.37%	380.6
01-Jan-2042 - 31-Dec-2043	175,450,047	25.8%	1,331	22.1%	131,818	4.80%	402.6
01-Jan-2044 - 31-Dec-2045	52,904,665	7.8%	403	6.7%	131,277	4.35%	423.8
01-Jan-2046 - 31-Dec-2047	7,327,818	1.1%	46	0.8%	159,300	4.07%	446.7
01-Jan-2048 - 31-Dec-2137	679,151	0.1%	5	0.1%	135,830	4.24%	508.7
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>6,017</b>	<b>100.0%</b>	<b>113,109</b>	<b>5.20%</b>	<b>366.0</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,367,903	0.2%	20	0.5%	68,395	5.06%	324.9
60% - 70%	1,439,237	0.2%	11	0.3%	130,840	4.40%	392.1
70% - 80%	9,535,072	1.4%	66	1.5%	144,471	5.03%	372.4
80% - 90%	17,561,671	2.6%	111	2.5%	158,213	4.76%	368.8
90% - 100%	75,161,477	11.0%	419	9.6%	179,383	4.69%	385.1
100% - 110%	206,845,766	30.4%	1,151	26.2%	179,710	4.98%	371.9
110% - 120%	335,619,671	49.3%	2,347	53.5%	142,999	5.42%	359.2
120% - 130%	33,044,577	4.9%	262	6.0%	126,124	5.86%	351.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>4,387</b>	<b>100.0%</b>	<b>155,135</b>	<b>5.20%</b>	<b>366.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	142,923,406	21.0%	755	17.2%	189,303	5.02%	373.5
Bayern	83,339,511	12.2%	504	11.5%	165,356	5.13%	368.7
Berlin	49,520,799	7.3%	350	8.0%	141,488	5.36%	368.1
Brandenburg	30,991,220	4.6%	179	4.1%	173,135	5.01%	370.4
Bremen	4,278,435	0.6%	35	0.8%	122,241	5.33%	347.6
Hamburg	4,130,636	0.6%	23	0.5%	179,593	5.25%	374.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,023,920	6.5%	246	5.6%	178,959	5.05%	370.4
Mecklenburg-Vorpommern	4,823,024	0.7%	36	0.8%	133,973	5.04%	363.2
Niedersachsen	44,068,679	6.5%	297	6.8%	148,379	5.23%	360.9
Nordrhein-Westfalen	98,635,881	14.5%	630	14.4%	156,565	5.26%	363.6
Rheinland-Pfalz	38,529,995	5.7%	226	5.2%	170,487	5.00%	367.4
Saarland	14,478,187	2.1%	101	2.3%	143,348	5.41%	347.9
Sachsen	71,498,028	10.5%	626	14.3%	114,214	5.56%	353.4
Sachsen-Anhalt	25,501,604	3.7%	209	4.8%	122,017	5.53%	362.6
Schleswig-Holstein	16,453,536	2.4%	114	2.6%	144,329	5.17%	374.9
Thüringen	7,378,512	1.1%	56	1.3%	131,759	5.38%	346.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>4,387</b>	<b>100.0%</b>	<b>155,135</b>	<b>5.20%</b>	<b>366.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	376,529,716	55.3%	2,068	47.1%	182,074	99.0%	1.0%
Hochhaus/appartement	222,886,219	32.7%	1,916	43.7%	116,329	33.1%	66.9%
Mehrfamilienhaus	40,423,025	5.9%	189	4.3%	213,878	74.1%	25.9%
Zweifamilienhaus	39,012,149	5.7%	204	4.7%	191,236	97.5%	2.5%
Laden/wohnhaus	1,625,230	0.2%	9	0.2%	180,581	77.8%	22.2%
unspecified	99,034	0.0%	1	0.0%	99,034	100.0%	0.0%
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>4,387</b>	<b>100.0%</b>	<b>155,135</b>	<b>69.0%</b>	<b>31.0%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	84,212,892	12.4%	1,057	24.1%	79,672	5.62%	340.6
100,000 - 150,000	161,992,998	23.8%	1,299	29.6%	124,706	5.42%	358.3
150,000 - 200,000	164,562,750	24.2%	947	21.6%	173,773	5.13%	370.1
200,000 - 250,000	154,221,744	22.7%	691	15.8%	223,186	5.00%	375.2
250,000 - 300,000	76,596,858	11.3%	283	6.5%	270,660	4.95%	381.9
300,000 - 350,000	22,248,827	3.3%	69	1.6%	322,447	5.03%	370.7
350,000 - 400,000	7,065,322	1.0%	19	0.4%	371,859	4.94%	364.4
400,000 - 450,000	7,153,179	1.1%	17	0.4%	420,775	4.87%	373.6
450,000 - 500,000	1,429,761	0.2%	3	0.1%	476,587	4.92%	381.3
500,000 - 550,000	511,401	0.1%	1	0.0%	511,401	4.98%	205.0
550,000 - 600,000	579,643	0.1%	1	0.0%	579,643	4.80%	408.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>680,575,374</b>	<b>100.0%</b>	<b>4,387</b>	<b>100.0%</b>	<b>155,135</b>	<b>5.20%</b>	<b>366.0</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,456  
Number of loans parts 1,928

	Weighted average	Minimum	Maximum
Loan size	130,298	39,446	486,843
Loan part size	98,399	6,542	385,232
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	361.2	14	493
Remaining interest period (months)	86.7	15	220
Original interest period (months)	113.1	40	240
Seasoning (months)	35.4	16.6	58.0
Loan to Foreclosure Value	113.5%	23.0%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	106,083,819.37	65.2%	55.92%
Owner occupied	83,629,368.40	34.8%	44.08%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	125,495,741	66.2%	1,305	21.7%	96,165	5.39%	373.1
Interest Only With Life Insurance Redemption	13,540,678	7.1%	115	1.9%	117,745	5.51%	272.7
Interest Only With Building Savings Account Redempti	6,894,221	3.6%	57	0.9%	120,951	5.10%	245.8
Interest Only	43,782,547	23.1%	451	7.5%	97,079	5.41%	372.8
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,928</b>	<b>32.0%</b>	<b>98,399</b>	<b>5.39%</b>	<b>361.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	100,000	0.1%	2	0.1%	50,000	3.79%	14.0
49 - 60	612,638	0.3%	4	0.2%	153,160	5.31%	374.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	378.0
85 - 96	388,578	0.2%	5	0.3%	77,716	5.44%	355.8
97 - 108	24,481,317	12.9%	198	10.3%	123,643	4.79%	365.1
109 - 125	159,371,298	84.0%	1,684	87.3%	94,639	5.49%	361.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,725,357	2.5%	34	1.8%	138,981	5.26%	343.6
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,928</b>	<b>100.0%</b>	<b>98,399</b>	<b>5.39%</b>	<b>361.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,145,347	5.3%	81	4.2%	125,251	4.27%	387.2
4.50% - 4.75%	14,568,079	7.7%	105	5.4%	138,744	4.63%	395.9
4.75% - 5.00%	23,875,906	12.6%	191	9.9%	125,005	4.89%	370.1
5.00% - 5.25%	29,670,733	15.6%	273	14.2%	108,684	5.15%	363.1
5.25% - 5.50%	26,514,552	14.0%	267	13.8%	99,305	5.38%	364.6
5.50% - 5.75%	31,038,706	16.4%	326	16.9%	95,211	5.64%	353.9
5.75% - 6.00%	23,911,543	12.6%	266	13.8%	89,893	5.88%	346.4
6.00% - 6.25%	25,165,543	13.3%	357	18.5%	70,492	6.12%	343.6
6.25% - 6.50%	4,540,120	2.4%	59	3.1%	76,951	6.34%	339.8
6.50% - 6.75%	218,214	0.1%	2	0.1%	109,107	6.52%	340.0
6.75% - 7.00%	64,444	0.0%	1	0.1%	64,444	6.97%	336.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,928</b>	<b>100.0%</b>	<b>98,399</b>	<b>5.39%</b>	<b>361.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	100,000	0.1%	2	0.1%	50,000	3.79%	14.0
01-Jan-2011 - 30-Jun-2011	226,507	0.1%	2	0.1%	113,253	5.45%	346.8
01-Jul-2011 - 31-Dec-2011	386,131	0.2%	2	0.1%	193,066	5.23%	390.1
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	34,000	0.0%	1	0.1%	34,000	4.36%	378.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	493,854	0.3%	6	0.3%	82,309	5.39%	331.9
01-Jan-2015 - 31-Dec-2015	50,299,571	26.5%	432	22.4%	116,434	4.87%	372.0
01-Jan-2016 - 31-Dec-2016	119,083,861	62.8%	1,310	67.9%	90,904	5.57%	357.2
01-Jan-2017 - 31-Dec-2017	14,363,906	7.6%	139	7.2%	103,337	5.82%	365.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	4,725,357	2.5%	34	1.8%	138,981	5.26%	343.6
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,928</b>	<b>100.0%</b>	<b>98,399</b>	<b>5.39%</b>	<b>361.2</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	100,000	0.1%	2	0.1%	50,000	3.79%	14.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	220,900	0.1%	1	0.1%	220,900	4.28%	77.0
01-Jan-2016 - 31-Dec-2017	643,983	0.3%	8	0.4%	80,498	5.50%	87.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	107.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	136.0
01-Jan-2022 - 31-Dec-2023	466,808	0.2%	5	0.3%	93,362	5.50%	164.8
01-Jan-2024 - 31-Dec-2025	2,035,582	1.1%	18	0.9%	113,088	5.24%	188.4
01-Jan-2026 - 31-Dec-2027	2,651,578	1.4%	20	1.0%	132,579	5.26%	213.4
01-Jan-2028 - 31-Dec-2029	4,329,091	2.3%	43	2.2%	100,677	5.85%	242.8
01-Jan-2030 - 31-Dec-2031	6,179,187	3.3%	50	2.6%	123,584	5.31%	257.0
01-Jan-2032 - 31-Dec-2033	2,923,115	1.5%	27	1.4%	108,264	5.10%	283.5
01-Jan-2034 - 31-Dec-2035	1,818,891	1.0%	14	0.7%	129,921	5.31%	309.6
01-Jan-2036 - 31-Dec-2037	7,362,829	3.9%	63	3.3%	116,870	5.39%	330.7
01-Jan-2038 - 31-Dec-2039	52,871,516	27.9%	689	35.7%	76,737	5.96%	358.1
01-Jan-2040 - 31-Dec-2041	67,690,364	35.7%	668	34.6%	101,333	5.37%	379.5
01-Jan-2042 - 31-Dec-2043	33,195,954	17.5%	259	13.4%	128,170	4.80%	402.6
01-Jan-2044 - 31-Dec-2045	5,715,194	3.0%	48	2.5%	119,067	4.36%	423.3
01-Jan-2046 - 31-Dec-2047	1,120,597	0.6%	8	0.4%	140,075	3.91%	446.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	493.0
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,928</b>	<b>100.0%</b>	<b>98,399</b>	<b>5.39%</b>	<b>361.2</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	442,738	0.2%	6	0.4%	73,790	4.93%	388.7
60% - 70%	603,278	0.3%	6	0.4%	100,546	4.38%	400.9
70% - 80%	3,492,630	1.8%	24	1.6%	145,526	5.13%	383.2
80% - 90%	2,907,883	1.5%	24	1.6%	121,162	4.86%	370.9
90% - 100%	8,994,867	4.7%	61	4.2%	147,457	4.79%	379.3
100% - 110%	22,756,740	12.0%	142	9.8%	160,259	5.07%	363.3
110% - 120%	132,236,812	69.7%	1,042	71.6%	126,907	5.46%	358.4
120% - 130%	18,278,239	9.6%	151	10.4%	121,048	5.83%	362.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,456</b>	<b>100.0%</b>	<b>130,298</b>	<b>5.39%</b>	<b>361.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,520,799	26.1%	350	8.0%	141,488	5.36%	368.1
Brandenburg	30,991,220	16.3%	179	4.1%	173,135	5.01%	370.4
Mecklenburg-Vorpommern	4,823,024	2.5%	36	0.8%	133,973	5.04%	363.2
Sachsen	71,498,028	37.7%	626	14.3%	114,214	5.56%	353.4
Sachsen-Anhalt	25,501,604	13.4%	209	4.8%	122,017	5.53%	362.6
Thüringen	7,378,512	3.9%	56	1.3%	131,759	5.38%	346.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,456</b>	<b>33.2%</b>	<b>130,298</b>	<b>5.39%</b>	<b>361.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	71,526,090	37.7%	418	9.5%	171,115	97.85%	2.15%
Hochhaus/appartement	110,102,248	58.0%	992	22.6%	110,990	6.35%	93.65%
Mehrfamilienhaus	2,871,530	1.5%	16	0.4%	179,471	56.25%	43.75%
Zweifamilienhaus	4,614,366	2.4%	27	0.6%	170,902	85.19%	14.81%
Ladenwohnhäuser	499,920	0.3%	2	0.0%	249,960	100.00%	0.00%
unspecified	99,034	0.1%	1	0.0%	99,034	100.00%	0.00%
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,456</b>	<b>33.2%</b>	<b>130,298</b>	<b>34.82%</b>	<b>65.18%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	43,796,000	23.1%	544	12.4%	80,507	5.72%	346.6
100,000 - 150,000	60,341,088	31.8%	492	11.2%	122,644	5.48%	360.5
150,000 - 200,000	38,143,173	20.1%	224	5.1%	170,282	5.28%	360.0
200,000 - 250,000	31,256,552	16.5%	140	3.2%	223,261	5.05%	378.7
250,000 - 300,000	11,861,698	6.3%	44	1.0%	269,584	5.10%	381.5
300,000 - 350,000	2,198,452	1.2%	7	0.2%	314,065	5.26%	345.7
350,000 - 400,000	754,232	0.4%	2	0.0%	377,116	4.73%	322.5
400,000 - 450,000	875,149	0.5%	2	0.0%	437,574	5.45%	371.7
450,000 - 500,000	486,843	0.3%	1	0.0%	486,843	4.79%	366.1
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>189,713,188</b>	<b>100.0%</b>	<b>1,456</b>	<b>33.2%</b>	<b>130,298</b>	<b>5.39%</b>	<b>361.2</b>